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10-3-01  
Melissa Spinzillo  
Melissa Spinzillo  
Clifford Chance Rogers & Wells LLP

Docket No. 6208-25

**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

In re Application of: Guidi et al.

Filed: June 20, 2001

Group Art Unit: 2164

Serial No: 09/885,352

Examiner: to be determined

For: GAMMA TRADING TOOL

**SUPPLEMENTAL INFORMATION DISCLOSURE STATEMENT**

Commissioner for Patents  
Washington, D.C. 20231

Sir:

In order to comply with 37 CFR 1.97 and 1.98, attached hereto is a copy of Form PTO-1449 and copies of the documents listed thereon.

Applicants respectfully request the Examiner's consideration of the cited reference and entry into the record of this application and that it be cited of record in the prosecution history of the present application by initialing Form PTO-1449 next to the document. Such initialing is requested even if the Examiner does not consider a cited document to be sufficiently pertinent to use in a rejection, or otherwise does not consider it to be prior art for any reason, or even if the Examiner does not believe that the guidelines for citation have been fully complied with. This is requested so that each document becomes listed on the face of the patent issuing on the present application.

The present Information Disclosure Statement is being submitted in compliance with 37 CFR 1.56, but the citation of such document is not to be construed as an admission that such document is necessarily relevant or prior art. No representation is intended that the cited documents represent the results of a complete search, and it is anticipated that the Examiner, in the normal course of examination, will make an independent search and will determine the best prior art consistent with 37 CFR 1.104 and, in the course of each search, will review for relevance every document cited on the attached form even if not initialed.

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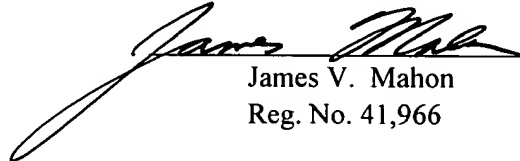
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The present Information Disclosure Statement has been submitted prior to the receipt of an Office Action in this application. Accordingly, no fee is due. However, in the event that a first Office Action was mailed on or before the date of submission of this disclosure statement, the Commissioner is hereby authorized to charge any fees to deposit Account No. 50-0521.

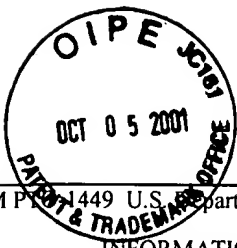
Respectfully submitted,

Date:

Oct 2, 2001

  
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FORM PTO-1449 U.S. Department of Commerce Patent and Trademark Office  
INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

Serial No. 09/885,352

Inventors: Guidi et al.

Docket No. 6208-25

**U.S. PATENT DOCUMENTS**

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	NAME	CLASS	SUBCLASS	FILING DATE IF APPROPRIATE
	5,126,936	6/30/92	Champion et al.	364	408	9/1/89
	5,799,287	8/25/98	Dembo	705	36	5/30/97

**FOREIGN PATENT DOCUMENTS**

EXAMINER INITIAL	DOCUMENT NUMBER	DATE	COUNTRY	TRANSLATION

**OTHER DOCUMENTS**

EXAMINER INITIAL	AUTHOR, TITLE, DATE, PERTINENT PAGES, ETC.
	FRANCESCO, S. Allocation of Risk Capital in Financial Institutions [online], Autumn 1999 [retrieved on 2001-06-11]. Retrieved from the Internet:<URL: <a href="http://www.dialogweb.com/search.html">http://www.dialogweb.com/search.html</a> >.
	SAIKAT, N. and WAGGONER, D. Issues in Hedging Options Positions [online], January 2000 [retrieved on 2001-06-07]. Retrieved from the Internet:<URL: <a href="http://www.lexis.com/research/retrieve">http://www.lexis.com/research/retrieve</a> >.
	JAMESON, M. and WILHELM, W. Market Making in the Options Markets and the Costs of Discrete Hedge Rebalancing [online], June 1992 [retrieved on 2001-06-08]. Retrieved from the Internet:<URL: <a href="http://www.dialogweb.com/cgi/dwclie">http://www.dialogweb.com/cgi/dwclie</a> >.
	S&P ComStock/Micro Hedge Windows: Results Rooted in Reliability [online], Annual 1993 [retrieved on 2001-06-11]. Retrieved from the Internet:<URL: <a href="http://www.dialogweb.com/cgi/dwclie">http://www.dialogweb.com/cgi/dwclie</a> >.
	DUARTE, A. Optimal Value at Risk Hedge Using Simulation Methods [online], Winter 1998 [retrieved on 2001-06-07]. Retrieved from the Internet:<URL: <a href="http://www.lexis.com/research/retrieve">http://www.lexis.com/research/retrieve</a> >.
	DUARTE, A. Optimal Value at Risk Hedge Using Simulation Methods [online], Winter 1998 [retrieved on 2001-06-07]. Retrieved from the Internet:<URL: <a href="http://www.lexis.com/research/retrieve">http://www.lexis.com/research/retrieve</a> >.

EXAMINER	DATE CONSIDERED
EXAMINER: Initial if citation considered, whether or not citation is in conformance with M.P.E.P. 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	

Form PTO-1449 [6-4]

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